

**STATEMENT OF ECONOMIC INTERESTS**

**COVER PAGE**

*A Public Document*

Date Received *Official Use Only*  
MAR 29 2011  
Human Resource Division

Please type or print in ink.

NAME OF FILER (LAST) (FIRST) (MIDDLE)  
KNUEVEN DENNIS

**1. Office, Agency, or Court**

Agency Name

CALIFORNIA PUBLIC EMPLOYEES RETIREMENT SYSTEM

Division, Board, Department, District, if applicable

INVO

Your Position

PORTFOLIO MANAGER

► If filing for multiple positions, list below or on an attachment.

Agency: \_\_\_\_\_ Position: \_\_\_\_\_

**2. Jurisdiction of Office (Check at least one box)**

- ☒ State ☐ Judge (Statewide Jurisdiction)  
☐ Multi-County \_\_\_\_\_ ☐ County of \_\_\_\_\_  
☐ City of \_\_\_\_\_ ☐ Other \_\_\_\_\_

**3. Type of Statement (Check at least one box)**

- ☒ **Annual:** The period covered is January 1, 2010, through December 31, 2010.  
-or-  
The period covered is \_\_\_\_/\_\_\_\_/\_\_\_\_, through December 31, 2010.  
☐ **Leaving Office:** Date Left \_\_\_\_/\_\_\_\_/\_\_\_\_  
(Check one)  
☐ The period covered is January 1, 2010, through the date of leaving office.  
☐ The period covered is \_\_\_\_/\_\_\_\_/\_\_\_\_, through the date of leaving office.  
☐ **Assuming Office:** Date \_\_\_\_/\_\_\_\_/\_\_\_\_  
☐ **Candidate:** Election Year \_\_\_\_\_ Office sought, if different than Part 1: \_\_\_\_\_

**4. Schedule Summary**

Check applicable schedules or "None."

► Total number of pages including this cover page: 3

- ☒ **Schedule A-1 - Investments** - schedule attached  
☐ **Schedule A-2 - Investments** - schedule attached  
☐ **Schedule B - Real Property** - schedule attached  
☐ **Schedule C - Income, Loans, & Business Positions** - schedule attached  
☐ **Schedule D - Income - Gifts** - schedule attached  
☐ **Schedule E - Income - Gifts - Travel Payments** - schedule attached  
-or-  
☐ **None - No reportable interests on any schedule**

**5. Verification**

herein and in any attached schedules is true and complete. I acknowledge this is a public document.

I certify under penalty of perjury under the laws of the State of California that

Date Signed MARCH 29, 2011  
(month, day, year)

Signature

**SCHEDULE A-1**  
**Investments**

**Stocks, Bonds, and Other Interests**  
(Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

CALIFORNIA FORM **700**  
FAIR POLITICAL PRACTICES COMMISSION  
**AMENDMENT**

► NAME OF BUSINESS ENTITY  
**CALIFORNIA SAVINGS PLUS PLAN**

GENERAL DESCRIPTION OF BUSINESS ACTIVITY  
**401(K)**

FAIR MARKET VALUE  
☐ \$2,000 - \$10,000 ☒ \$10,001 - \$100,000  
☐ \$100,001 - \$1,000,000 ☐ Over \$1,000,000

NATURE OF INVESTMENT  
☐ Stock ☒ Other **ASSET ALLOC - MOD**  
(Describe)  
☐ Partnership ☐ Income Received of \$0 - \$499  
☐ Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/10      \_\_\_\_/\_\_\_\_/10  
ACQUIRED      DISPOSED

► NAME OF BUSINESS ENTITY  
**SEE THE ATTACHED SCHEDULE**

GENERAL DESCRIPTION OF BUSINESS ACTIVITY  
**ELECTRONICALLY TRADED FUNDS**

FAIR MARKET VALUE  
☐ \$2,000 - \$10,000 ☐ \$10,001 - \$100,000  
☐ \$100,001 - \$1,000,000 ☐ Over \$1,000,000

NATURE OF INVESTMENT  
☐ Stock ☐ Other \_\_\_\_\_  
(Describe)  
☐ Partnership ☐ Income Received of \$0 - \$499  
☐ Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/10      \_\_\_\_/\_\_\_\_/10  
ACQUIRED      DISPOSED

► NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF BUSINESS ACTIVITY

FAIR MARKET VALUE  
☐ \$2,000 - \$10,000 ☐ \$10,001 - \$100,000  
☐ \$100,001 - \$1,000,000 ☐ Over \$1,000,000

NATURE OF INVESTMENT  
☐ Stock ☐ Other \_\_\_\_\_  
(Describe)  
☐ Partnership ☐ Income Received of \$0 - \$499  
☐ Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/10      \_\_\_\_/\_\_\_\_/10  
ACQUIRED      DISPOSED

► NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF BUSINESS ACTIVITY

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ACQUIRED      DISPOSED

► NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF BUSINESS ACTIVITY

FAIR MARKET VALUE  
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IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/10      \_\_\_\_/\_\_\_\_/10  
ACQUIRED      DISPOSED

**Verification**

Print Name **DENNIS KNUEVEN**

Office, Agency or Court **INVO**

Statement Type ☒ 2010/2011 Annual ☐ Assuming ☐ Leaving  
☐ \_\_\_\_\_ Annual ☐ Candidate  
(yr)

I have used all reasonable diligence in preparing this statement. I have reviewed this statement and to the best of my knowledge the information contained herein and in any attached schedules is true and complete.

I certify under penalty of perjury under the laws of the State of California that the foregoing is true and correct.

Date Signed **MARCH 29, 2011**

Signature \_\_\_\_\_

Comments: \_\_\_\_\_

SYMBOL	GENERAL DESCRIPTION	FAIR MARKET VALUE	NATURE OF INVESTMENT
EWY	ISHARES MSCI KOREA IDX KOREA INDEX FUND	\$2,000 - \$10,000	STOCK
SOXX	ISHARES PHLX SOX SEMI- CONDUCTOR SECTOR INDEX FUND	\$2,000 - \$10,000	STOCK
TLT	ISHARES TR BARCLAYS BONDBARCLAYS 20+YEAR TREAS BOND FUND	\$2,000 - \$10,000	STOCK
IXC	ISHARES TR S&P GLOBAL ENERGY SECTOR INDEX FUND	\$2,000 - \$10,000	STOCK
XLY	SECTOR SPDR CONSUMER FD SHARES OF BENEFICIAL INT	\$2,000 - \$10,000	STOCK
XLV	SECTOR SPDR HEALTH FUND SHARES OF BENEFICIAL INT	\$2,000 - \$10,000	STOCK
IBB	ISHARES NASDAQ BIO FD NASDAQ BIOTECH INDEX FD	\$2,000 - \$10,000	STOCK
IEV	ISHARES S&P EURO 350 IDXS&P EURO 350 INDEX FUND	\$2,000 - \$10,000	STOCK
IWM	ISHARES TR RUSSELL 2000 RUSSELL 2000 INDEX FUND	\$2,000 - \$10,000	STOCK
IXP	ISHARES TR S&P GLOBAL TELECOMMUNICATIONS SECTRINDEX FUND	\$2,000 - \$10,000	STOCK
QQQ	POWERSHS QQQ TRUST SER 1	\$2,000 - \$10,000	STOCK
SPY	S P D R S&P 500 ETF TR EXPIRING 01/22/2118	\$2,000 - \$10,000	STOCK
XLE	SECTOR SPDR ENGY SELECT SHARES OF BENEFICIAL INT	\$2,000 - \$10,000	STOCK
XLF	SECTOR SPDR FINCL SELECTSHARES OF BENEFICIAL INT	\$2,000 - \$10,000	STOCK